Claims:

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- 1. A security panel for a window or door, the panel comprising a frame and a panel member, the panel member having a peripheral edge which passes into a cavity in the frame, one of the peripheral edge or the cavity being provided with a projection and the other of the peripheral edge or the cavity being provided with a recess which passes into the projection when the panel member is in the cavity.
- 2. The panel of claim 1, wherein the frame comprises at least one elongate member formed with at least one cavity into which an edge of the panel member passes.
 - 3. The panel of claim 2, wherein the cavity comprises an open channel which extends at least partially along the elongate member.
- The panel of claim 3, wherein the panel member comprises a metal grid structure.
 - 5. The panel of claim 4, wherein the peripheral edge of the panel member comprises end parts of the metal grid structure.
 - 6. The panel of claim 5, wherein at least some of the end parts are provided with the recess.
- 7. The panel of claim 6, wherein all the end parts are provided with the recesses and the recesses are in linear alignment.
 - 8. The panel of claim 6, wherein the cavity in the frame is provided with a projection that passes into the recess on the panel member to prevent the panel member from being pulled out of the cavity.
 - 9. The panel of claim 8, wherein the cavity comprises an elongate channel which contains the projection.